

United States Bankruptcy Court  
Southern District of New York

In re Lehman Brothers Holdings Inc., et al.,

Case No. 08-13555 (SCC)

(Jointly Administered)

**TRANSFER OF CLAIM OTHER THAN FOR SECURITY**

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this evidence and notice.

BKM Holdings (Cayman) Ltd.  
Name of Transferee

Deutsche Bank AG, London Branch  
Name of Transferor

Court Claim #: multiple; please see attached schedule

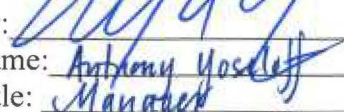
Claim Amount: multiple; please see attached schedule

Name and Address where notices to Transferee should be sent:

BKM Holdings (Cayman) Ltd.  
c/o Davidson Kempner Capital Management  
520 Madison Avenue, 30<sup>th</sup> Floor  
New York, NY 10022  
Attn.: Jennifer Donovan  
(212) 446-4018  
jdonovan@dkpartners.com

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

BKM HOLDINGS (CAYMAN) LTD.  
By: Midtown Acquisitions LP, its sole shareholder  
By: Midtown Acquisitions GP LLC, its general partner

By:   
Name: Anthony Yoseff  
Title: Manager

Date: May 17, 2016

*Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 & 3571.*

Schedule

Proof of Claim Number	ISIN/CUSIP	Allowed Claim Amount (U.S. Dollars)	Aggregate Transfer (U.S. Dollars)
42090	XS0351261630	\$509,583.33	\$509,583.33
43481	XS0231181222	\$638,597.60	\$638,597.60
44269	FI0008903000	\$70,955.29	\$70,955.29
44270	FI0008903000	\$425,731.73	\$425,731.73
44271	FI0008903000	\$70,955.29	\$70,955.29
44272	FI0008903000	\$496,687.02	\$496,687.02
44274	FI0008903000	\$70,955.29	\$70,955.29
44569	CH0027120689	\$1,446,068.32	\$1,446,068.32
44573	CH0027120648	\$1,860,296.56	\$1,860,296.56
44583	XS0269969027	\$652,991.38	\$652,991.38
44605	XS0302350888	\$1,601,714.89	\$1,601,714.89
44610	XS0274443422	\$1,521,281.40	\$1,521,281.40
44722	XS0258901759	\$1,069,232.14	<b>\$2,352,016.01</b>
44722	XS0286018758	\$1,282,783.87	
44803	XS0258901759	\$1,081,348.09	\$1,081,348.09
45214	XS0332050078	\$1,039,953.53	<b>\$1,861,615.79</b>
45214	XS0346707903	\$686,847.22	
45214	XS0349530823	\$134,815.04	
48734	XS0332050078	\$57,662.80	<b>\$1,236,999.59</b>
48734	XS0346707903	\$447,078.22	
48734	XS0349530823	\$732,258.57	
48817	XS0348560524	\$1,428,799.11	\$1,428,799.11
49740	XS0208459023	\$246,561.01	\$246,561.01
49792	XS0211093041	\$718,187.81	<b>\$1,443,367.23</b>
49792	XS0208459023	\$725,179.42	
50309	XS0346438657	\$894,432.77	\$894,432.77
50312	XS0166737659	\$988,131.47	\$988,131.47
50827	XS0211093041	\$574,550.25	\$574,550.25
50861	XS0292528311	\$1,662,733.73	\$1,662,733.73
50862	XS0292528311	\$301,082.70	\$301,082.70
55160	XS0368699681	\$2,611,957.50	\$2,611,957.50
55727	XS0200284247	\$2,121,000.08	\$2,121,000.08
55815	XS0286239925	\$1,372,695.06	\$1,372,695.06
55817	XS0383013066	\$1,403,037.42	\$1,403,037.42

Proof of Claim Number	ISIN/CUSIP	Allowed Claim Amount (U.S. Dollars)	Aggregate Transfer (U.S. Dollars)
55837	XS0326085742	\$1,030,270.45	\$1,030,270.45
55854	XS0340592681	\$2,035,150.00	<b>\$8,642,524.61</b>
55854	XS0205437527	\$1,839,520.00	
55854	XS0365475531	\$1,557,866.26	
55854	XS0347872128	\$1,203,703.34	
55854	XS0338754525	\$811,844.45	
55854	XS0332025120	\$601,358.33	
55854	XS0349904689	\$593,082.23	
55855	XS0340592681	\$1,158,625.00	\$1,158,625.00
56112	XS0200284247	\$796,105.40	\$796,105.40
58578	XS0231181222	\$1,206,239.90	<b>\$2,270,569.23</b>
58578	XS0238228901	\$1,064,329.33	
58813	XS0336623433	\$1,137,300.89	\$1,137,300.89
59202	XS0328596316	\$1,388,000.00	\$1,388,000.00
59694	XS0336952337	\$3,373,120.00	\$3,373,120.00
60096	XS0349530823	\$35,477.64	\$35,477.64
60305	XS0346707903	\$28,382.13	\$28,382.13
60318	XS0332050078	\$4,046.51	\$4,046.51
60485	XS0292248977	\$750,000.00	\$750,000.00
60656	FI0008903000	\$141,910.58	\$141,910.58
60865	XS0301335286	\$196,541.03	\$196,541.03
60903	XS0330867689	\$500,000.00	\$500,000.00
62813	CH0043088647	\$97,821.22	<b>\$204,687.98</b>
62813	CH0043088654	\$106,866.76	
62814	CH0043088647	\$68,739.24	<b>\$143,733.45</b>
62814	CH0043088654	\$74,994.21	
62815	CH0043088647	\$498,359.45	<b>\$1,043,004.94</b>
62815	CH0043088654	\$544,645.49	
62816	CH0043088647	\$26,438.17	<b>\$54,561.00</b>
62816	CH0043088654	\$28,122.83	
62817	CH0043088647	\$3,965.73	<b>\$8,652.87</b>
62817	CH0043088654	\$4,687.14	
62818	XS0335528666	\$652,341.65	<b>\$994,514.13</b>
62818	CH0043088647	\$81,958.32	
62818	XS0269969027	\$171,158.53	

Proof of Claim Number	ISIN/CUSIP	Allowed Claim Amount (U.S. Dollars)	Aggregate Transfer (U.S. Dollars)
62818	CH0043088654	\$89,055.63	
62819	CH0043088647	\$3,965.73	\$8,652.87
62819	CH0043088654	\$4,687.14	
62820	XS0335528666	\$97,991.23	\$194,879.12
62820	CH0043088647	\$46,266.79	
62820	CH0043088654	\$50,621.10	
62821	XS0335528666	\$572,548.78	\$694,115.95
62821	CH0043088647	\$31,725.80	
62821	XS0269969027	\$56,093.97	
62821	CH0043088654	33,747.40	
63450	XS0208459023	\$326,330.74	\$326,330.74

PROGRAM SECURITY

AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM  
LEHMAN PROGRAM SECURITY

TO: THE DEBTOR AND THE BANKRUPTCY COURT

1. For value received, the adequacy and sufficiency of which are hereby acknowledged, Deutsche Bank AG, London Branch ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to BKM Holdings (Cayman) Ltd. (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the applicable amounts specified in Schedule 1 hereto, in Seller's right, title and interest in and to the Proof of Claim Numbers set forth on Schedule 1 filed by or on behalf of Seller or any of Seller's predecessors-in-title (copies of which are attached at Schedule 4 hereto) (the "Proofs of Claim") as is specified in Schedule 1 hereto (the "Purchased Portion") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights and benefits of Seller relating to the Purchased Portion, including without limitation (i) any right to receive cash, securities, instruments, interest, damages, penalties, fees or other property, which may be paid or distributed with respect to the Purchased Portion or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Portion, whether under a plan or reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Portion, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to the Purchased Portion, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights underlying or constituting a part of the Purchased Portion, but only to the extent related to the Purchased Portion, (c) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), and (c), the "Transferred Claims"), and (d) the security or securities (any such securities, the "Purchased Securities") relating to the Purchased Portion and specified in Schedule 1 attached hereto. For the avoidance of doubt, Purchaser does not assume and shall not be responsible for any obligations or liabilities of the Seller related to or in connection with the Transferred Claims, Purchased Securities or the Proceedings.

2. Seller hereby represents and warrants to Purchaser that: (a) the Proofs of Claim were duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009; (c) Seller owns and has good and marketable title to the Transferred Claims, free and clear of any and all liens, claims, set-off rights, security interests, participations, or encumbrances created or incurred by Seller or against Seller; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer of Claim; (e) the Proofs of Claim include the Purchased Portion specified in Schedule 1 attached hereto; (f) Seller has not engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors; (g) the Transferred Claims are Class 5 claims against the Debtor in the Proceedings; (h) on or around the dates set forth on Schedule 2, Seller or Seller's predecessor in title received the distributions in the amounts set forth on Schedule 2 relating to the Transferred Claims; (i) on or about the dates set forth on Schedule 3, Seller or Seller's predecessor in title received the distributions in the amounts set forth on Schedule 3 made by Lehman Brothers Treasury Co. B.V., with respect to the securities relating to the Transferred Claims; and (j) other than the distributions set out in Schedule 2 and Schedule 3, Seller has not received any other distributions in respect of the Transferred Claims or the Purchased Securities.

3. To the extent relating to \$70,955.29 of allowed US dollar claims relating to the portion of ISIN FI0008903000 claimed in Proof of Claim number 44269, neither Mainosbuumi Oy nor Front Capital AB has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors.

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4. To the extent relating to \$425,731.73 of allowed US dollar claims relating to the portion of ISIN F10008903000 claimed in Proof of Claim number 44270, neither Lammin Saastopankki nor Front Capital AB has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors.

5. To the extent relating to \$70,955.29 of allowed US dollar claims relating to the portion of ISIN F10008903000 claimed in Proof of Claim number 44271, neither Icefox Trading Oy nor Front Capital AB has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors.

6. To the extent relating to \$496,687.02 of allowed US dollar claims relating to the portion of ISIN F10008903000 claimed in Proof of Claim number 44272, neither Olli-Pekka Laitinen nor Front Capital AB has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors.

7. To the extent relating to \$70,955.29 of allowed US dollar claims relating to the portion of ISIN F10008903000 claimed in Proof of Claim number 44274, neither Jari Vanhatalo nor Front Capital AB has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors.

8. To the extent relating to \$141,910.58 of allowed US dollar claims relating to the portion of ISIN F10008903000 claimed in Proof of Claim number 60656, neither Huoltoasema M. Virkkala Oy nor Front Capital AB has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors.

9. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives to the fullest extent permitted by law any notice or right to receive notice of a hearing pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.

10. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, which result from Seller's breach of its representations and warranties made herein.

11. Seller shall promptly (but in any event no later than three (3) business days) remit any payments, distributions or proceeds received by Seller on or after May 7, 2015 in respect of the Transferred Claims or the Purchased Securities to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer of Claim supplements and does not supersede any confirmation, any other automatically generated documentation or any

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applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security.

12. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer of Claim, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim.

13. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

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IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is  
executed this 29<sup>th</sup> day of April 2016.

**BKM HOLDINGS (CAYMAN) LTD.**  
By Midtown Acquisitions L.P., its sole shareholder  
By Midtown Acquisitions GP LLC, its general partner

By: \_\_\_\_\_  
Name:  
Title:

c/o Davidson Kempner Capital Management  
520 Madison Avenue, 30th Floor  
New York, New York 10022  
Telephone: 212 446 4018  
Facsimile: 212 371 4318  
Email: jdonovan@dkpartners.com  
Attn: Jennifer Donovan

**DEUTSCHE BANK AG, LONDON BRANCH**

By:   
Name:  
Title:

Winchester House  
1, Great Winchester Street  
London EC2N 2DB  
ENGLAND  
Attn: Michael Sutton

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IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is  
executed this 28<sup>th</sup> day of April 2016.

**BKM HOLDINGS (CAYMAN) LTD.**

By Midtown Acquisitions L.P., its sole shareholder  
By Midtown Acquisitions GP LLC, its general partner

By: \_\_\_\_\_

Name: \_\_\_\_\_

Title: \_\_\_\_\_

*Antony Jordoff*  
*Manager*  
c/o Davidson Kempner Capital Management  
520 Madison Avenue, 30th Floor  
New York, New York 10022  
Telephone: 212 446 4018  
Facsimile: 212 371 4318  
Email: jdonovan@dkpartners.com  
Attn: Jennifer Donovan

**DEUTSCHE BANK AG, LONDON BRANCH**

By: \_\_\_\_\_

Name: \_\_\_\_\_

Title: \_\_\_\_\_

Winchester House  
1, Great Winchester Street  
London EC2N 2DB  
ENGLAND  
Attn: Michael Sutton

Schedule 1

Transferred Claims

Lehman Programs Securities and Purchased Portion to which Transfer Relates

<u>ISIN / CUSIP</u>	<u>Issuer</u>	<u>Guarantor</u>	<u>Principal / Notional Amount</u>	<u>ISIN CCY</u>	<u>POC #</u>	<u>USD Allowed Amount</u>
XS0351261530	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	500,000.00	USD	42090	509,583.33
XS0231181222	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	450,000.00	EUR	43481	638,597.60
FI0008903000	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	50,000.00	EUR	44269	70,955.29
FI0008903000	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	300,000.00	EUR	44270	425,731.73
FI0008903000	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	50,000.00	EUR	44271	70,955.29
FI0008903000	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	350,000.00	EUR	44272	496,687.02
FI0008903000	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	50,000.00	EUR	44274	70,955.29
CH0027120689	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,019,000.00	EUR	44569	1,446,068.32
CH0027120648	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,303,000.00	EUR	44573	1,860,296.56
XS0269969027	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	454,000.00	EUR	44583	652,991.38
XS0302350888	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,125,000.00	EUR	44605	1,601,714.89
XS0274443422	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,072,000.00	EUR	44610	1,521,281.40
XS0258901759	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	706,000.00	EUR	44722	1,069,232.14
XS0286018758	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,035,000.00	EUR	44722	1,282,783.87
XS0258901759	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	714,000.00	EUR	44803	1,081,348.09
XS0332050078	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,028,000.00	EUR	45214	1,039,953.53
XS0346707903	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	484,000.00	EUR	45214	686,847.22
XS0349530823	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	95,000.00	EUR	45214	134,815.04
XS0332050078	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	57,000.00	EUR	48734	57,662.80
XS0346707903	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	315,000.00	EUR	48734	447,078.22
XS0349530823	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	516,000.00	EUR	48734	732,258.57
XS0348560524	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	978,000.00	EUR	48817	1,428,799.11
XS0208459023	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	170,000.00	EUR	49740	246,561.01
XS0208459023	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	500,000.00	EUR	49792	725,179.42
XS0211093041	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	500,000.00	EUR	49792	718,187.81

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XS0346438657	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	889,000.00	USD	50309	894,432.77
XS0165737659	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	690,000.00	EUR	50312	988,131.47
XS0211093041	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	400,000.00	EUR	50827	574,550.25
XS0292528311	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,083,333.33	EUR	50861	1,662,733.73
XS0292528311	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	196,166.67	EUR	50862	301,082.70
XS0368699681	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	2,610,000.00	USD	55160	2,611,957.50
XS0200284247	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,452,000.00	EUR	55727	2,121,000.08
XS0286239925	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,113,000.00	EUR	55815	1,372,695.06
XS0383013066	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	2,000,000.00	USD	55817	1,403,037.42
XS0326085742	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	726,000.00	EUR	55837	1,030,270.45
XS0205437527	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,800,000.00	USD	55854	1,839,520.00
XS0332025120	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	600,000.00	USD	55854	601,358.33
XS0338754525	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	800,000.00	USD	55854	811,844.45
XS0340592681	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	2,020,000.00	USD	55854	2,035,150.00
XS0347872128	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,200,000.00	USD	55854	1,203,703.34
XS0349904689	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	580,000.00	USD	55854	593,082.23
XS0365475531	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,550,000.00	USD	55854	1,557,866.26
XS0340592681	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,150,000.00	USD	55855	1,158,625.00
XS0200284247	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	545,000.00	EUR	56112	796,105.40
XS0231181222	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	850,000.00	EUR	58578	1,206,239.90
XS0238228901	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	750,000.00	EUR	58578	1,064,329.33
XS0336623433	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,120,000.00	USD	58813	1,137,300.89
XS0328596316	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,388,000.00	USD	59202	1,388,000.00
XS0336952337	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	3,320,000.00	USD	59694	3,373,120.00
XS0349530823	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	25,000.00	EUR	60096	35,477.64
XS0346707903	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	20,000.00	EUR	60305	28,382.13
XS0332050078	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	4,000.00	EUR	60318	4,046.51
XS0292248977	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	750,000.00	USD	60485	750,000.00
FI0008903000	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	100,000.00	EUR	60656	141,910.58
XS0301335286	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	759,000.00	USD	60865	196,541.03
XS0330867689	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	500,000.00	USD	60903	500,000.00
CH0043088647	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	74,000.00	EUR	62813	97,821.22
CH0043088654	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	114,000.00	USD	62813	106,866.76
CH0043088647	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	52,000.00	EUR	62814	68,739.24

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CH0043088654	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	80,000.00	USD	62814	74,994.21
CH0043088647	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	377,000.00	EUR	62815	498,359.45
CH0043088654	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	581,000.00	USD	62815	544,645.49
CH0043088647	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	20,000.00	EUR	62816	26,438.17
CH0043088654	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	30,000.00	USD	62816	28,122.83
CH0043088647	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	3,000.00	EUR	62817	3,965.73
CH0043088654	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	5,000.00	USD	62817	4,687.14
CH0043088647	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	62,000.00	EUR	62818	81,958.32
CH0043088654	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	95,000.00	USD	62818	89,055.63
XS0269969027	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	119,000.00	EUR	62818	171,158.53
XS0335528666	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	466,000.00	EUR	62818	652,341.65
CH0043088647	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	3,000.00	EUR	62819	3,965.73
CH0043088654	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	5,000.00	USD	62819	4,687.14
CH0043088647	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	35,000.00	EUR	62820	46,266.79
CH0043088654	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	54,000.00	USD	62820	50,621.10
XS0335528666	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	70,000.00	EUR	62820	97,991.23
CH0043088647	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	24,000.00	EUR	62821	31,725.80
CH0043088654	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	36,000.00	USD	62821	33,747.40
XS0269969027	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	39,000.00	EUR	62821	56,093.97
XS0335528666	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	409,000.00	EUR	62821	572,548.78
XS0208459023	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	225,000.00	EUR	63450	326,330.74

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Schedule 2

LBHI DISTRIBUTIONS

ISIN / CUSIP	POC #	USD Allowed Amount	17-Apr-12	1-Oct-12	4-Apr-13	3-Oct-13	3-Apr-14	2-Oct-14	2-Apr-15	2-Oct-15	31-Mar-16
XS0351261630	42090	509,583.33	18,392.00	12,411.29	15,676.37	18,586.09	20,188.83	15,151.69	10,340.11	7,885.59	2,188.53
XS0231181222	43481	638,597.60	23,048.42	15,553.52	19,645.24	23,291.65	25,300.15	18,987.76	12,957.98	9,883.29	2,742.60
FI0008903000	44269	70,955.29	-	-	2,182.80	2,587.96	2,811.13	2,109.75	1,439.78	1,098.14	304.73
FI0008903000	44270	425,731.73	-	-	13,096.84	15,527.78	16,866.79	12,658.51	8,638.68	6,588.88	1,828.42
FI0008903000	44271	70,955.29	-	-	2,182.80	2,587.96	2,811.13	2,109.75	1,439.78	1,098.14	304.73
FI0008903000	44272	496,687.02	-	-	15,279.65	18,115.75	19,677.92	14,768.26	10,078.46	7,687.03	2,133.16
FI0008903000	44274	70,955.29	-	-	2,182.80	2,587.96	2,811.13	2,109.75	1,439.78	1,098.14	304.73
CH0027120689	44569	1,446,068.32	52,191.88	35,220.09	44,485.58	52,742.64	57,290.82	42,996.70	29,342.65	22,380.19	6,210.50
CH0027120648	44573	1,860,296.56	67,142.34	45,308.97	57,228.56	67,850.89	73,701.88	55,313.20	37,747.94	28,791.07	7,989.55
XS0269969027	44583	652,991.38	23,567.93	15,904.10	20,088.06	23,816.65	25,870.43	19,415.73	13,250.07	10,106.07	2,804.44
XS0302350888	44605	1,601,714.89	57,809.51	39,010.99	49,273.75	58,419.59	63,457.26	47,624.61	32,500.93	24,789.06	6,878.98
XS0274443422	44610	1,521,281.40	54,906.51	37,052.00	46,799.38	55,485.94	60,270.66	45,233.08	30,868.86	23,544.26	6,533.54
XS0258901759	44722	1,069,232.14	38,591.01	26,041.98	32,892.94	38,998.26	42,361.20	31,792.05	21,696.17	16,548.07	4,592.10
XS0286018758	44722	1,282,783.87	46,298.58	31,243.19	39,462.44	46,787.16	50,821.77	38,141.69	26,029.40	19,853.11	5,509.25
XS0258901759	44803	1,081,348.09	39,028.31	26,337.07	33,265.66	39,440.17	42,841.22	32,152.30	21,942.02	16,735.58	4,644.13
XS0332050078	45214	1,039,953.53	37,534.28	25,328.86	31,992.21	37,930.38	41,201.22	30,921.47	21,102.06	16,094.92	4,466.35
XS0346707903	45214	686,847.22	24,789.86	16,728.68	21,129.55	25,051.46	27,211.74	20,422.37	13,937.05	10,630.04	2,949.83
XS0349530823	45214	134,815.04	4,865.76	3,283.51	4,147.30	4,917.11	5,341.12	4,008.50	2,735.55	2,085.45	578.97
XS0332050078	48734	57,662.80	2,081.15	1,404.38	1,773.87	2,103.12	2,284.48	1,714.50	1,170.04	892.40	247.61
XS0346707903	48734	447,078.22	16,136.05	10,888.92	13,753.51	16,306.32	17,712.47	13,293.19	9,071.80	6,919.22	1,920.04
XS0349530823	48734	732,258.57	26,428.86	17,834.71	22,526.55	26,707.77	29,010.86	21,772.61	14,858.50	11,332.84	3,144.85
XS0348560524	48817	1,428,799.11	51,568.60	34,799.51	43,954.34	52,112.81	56,606.65	42,483.25	28,992.27	22,112.94	6,136.36
XS0208459023	49740	246,561.01	-	5,005.17	7,584.97	8,992.84	9,768.31	7,331.11	5,003.03	3,815.92	1,058.90
XS0208459023	49792	725,179.42	-	17,662.30	22,308.78	26,449.57	28,730.40	21,562.14	14,714.86	11,223.30	3,114.47
XS0211093041	49792	718,187.81	-	17,492.01	22,093.70	26,194.56	28,453.41	21,354.26	14,572.99	11,115.09	3,084.45
XS0346438657	50309	894,432.77	32,282.10	21,784.59	27,515.54	32,622.77	35,435.94	26,594.63	18,149.24	13,842.77	3,841.37
XS0166737659	50312	988,131.47	-	-	-	36,040.28	39,148.14	29,380.65	20,050.54	15,292.92	4,243.81

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XS0211093041	50827	574,550.25	-	13,993.60	17,674.96	20,955.66	22,762.72	17,083.39	11,658.39	8,892.07	2,467.55
XS0292528311	50861	1,662,733.73	60,011.86	40,497.18	51,150.91	60,645.16	65,874.77	49,438.96	33,739.13	25,733.47	7,141.08
XS0292528311	50862	301,082.70	10,866.75	7,333.10	9,262.24	10,981.43	11,928.40	8,952.25	6,109.37	4,659.73	1,293.07
XS0368699681	55160	2,611,957.50	-	-	-	-	-	77,562.76	53,000.19	40,424.24	11,217.80
XS0200284247	55727	2,121,000.08	76,551.73	51,658.60	65,248.63	77,359.57	84,030.52	63,064.83	43,037.97	32,825.86	9,109.22
XS0286239925	55815	1,372,695.06	49,543.70	33,433.05	42,228.41	50,066.52	54,383.91	40,815.08	27,853.84	21,244.65	5,895.42
XS0383013066	55817	1,403,037.42	50,638.81	34,172.06	43,161.82	51,173.20	55,586.01	41,717.26	28,469.52	21,714.23	6,025.71
XS0326085742	55837	1,030,270.45	37,184.79	25,093.02	31,694.35	37,577.19	40,817.59	30,633.57	20,905.55	15,945.07	4,424.76
XS0205437527	55854	1,839,520.00	66,392.48	44,802.96	56,589.42	67,093.12	72,878.76	54,695.45	37,326.38	28,469.53	7,900.35
XS0332025120	55854	601,358.33	21,704.39	14,646.55	18,499.67	21,933.44	23,824.83	17,880.51	12,202.38	9,306.98	2,582.70
XS0338754525	55854	811,844.45	29,301.32	19,773.11	24,974.89	29,610.54	32,163.94	24,139.01	16,473.43	12,564.59	3,486.70
XS0340592681	55854	2,035,150.00	73,453.22	49,567.68	62,607.62	74,228.37	80,629.30	60,512.23	41,295.98	31,497.22	8,740.54
XS0347872128	55854	1,203,703.34	43,444.41	29,317.14	37,029.70	43,902.87	47,688.75	35,790.37	24,424.78	18,629.24	5,169.65
XS0349904689	55854	593,082.23	21,405.69	14,444.98	18,245.07	21,631.58	23,496.94	17,634.44	12,034.45	9,178.90	2,547.16
XS0365475531	55854	1,557,866.26	56,226.96	37,943.06	47,924.87	56,820.32	61,720.10	46,320.89	31,611.24	24,110.48	6,690.70
XS0340592681	55855	1,158,625.00	41,817.40	28,219.18	35,642.93	42,258.69	45,902.78	34,450.01	23,510.05	17,931.56	4,976.02
XS0200284247	56112	796,105.40	-	-	-	29,036.48	31,540.39	23,671.03	16,154.06	12,321.01	3,419.10
XS0231181222	58578	1,206,239.90	43,535.94	29,378.89	37,107.70	43,995.35	47,789.22	35,865.76	24,476.23	18,668.48	5,180.50
XS0238228901	58578	1,064,329.33	38,414.05	25,922.55	32,742.09	38,819.44	42,166.95	31,646.27	21,596.66	16,472.18	4,571.04
XS0336623433	58813	1,137,300.89	-	-	-	-	45,057.99	33,815.99	23,077.39	17,601.56	4,884.46
XS0328596316	59202	1,388,000.00	50,096.06	33,805.82	42,699.23	50,624.73	54,990.26	41,270.13	28,164.40	21,481.50	5,961.13
XS0336952337	59694	3,373,120.00	-	-	-	-	133,637.48	100,294.83	68,445.22	52,204.46	14,486.84
XS0349530823	60096	35,477.64	1,280.46	864.08	1,091.40	1,293.98	1,405.56	1,054.87	719.88	549.07	152.36
XS0346707903	60305	28,382.13	1,024.37	691.26	873.12	1,035.18	1,124.45	843.90	575.91	439.25	121.89
XS0332050078	60318	4,046.51	146.04	98.55	124.48	147.58	160.31	120.31	82.10	62.62	17.37
XS0292248977	60485	750,000.00	-	18,266.83	23,072.34	27,354.85	29,713.76	22,300.15	15,218.51	11,607.44	3,221.08
FI0008903000	60656	141,910.58	-	-	4,365.61	5,175.92	5,622.26	4,219.50	2,879.56	2,196.29	609.47
XS0301335286	60865	196,541.03	7,093.61	4,786.90	6,046.21	7,168.47	7,786.63	5,843.85	3,988.08	3,041.78	844.09
XS0330867689	60903	500,000.00	-	12,177.88	15,381.55	18,236.58	19,809.17	14,866.76	10,145.68	7,738.29	2,147.38
CH0043088647	62813	97,821.22	3,530.59	2,382.51	3,009.28	3,567.84	3,875.51	2,908.57	1,984.92	1,513.94	420.12
CH0043088654	62813	106,866.76	3,857.06	2,602.82	3,287.55	3,897.76	4,233.88	3,177.52	2,168.47	1,653.93	458.97
CH0043088647	62814	68,739.24	2,480.95	1,674.19	2,114.63	2,507.13	2,723.33	2,043.86	1,394.81	1,063.85	295.22

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CH0043088654	62814	74,994.21	2,706.71	1,826.54	2,307.05	2,735.27	2,971.14	2,229.84	1,521.73	1,160.65	322.08
CH0043088647	62815	498,359.45	17,986.93	12,137.93	15,331.10	18,176.74	19,744.18	14,817.99	10,112.39	7,712.91	2,140.34
CH0043088654	62815	544,645.49	19,657.50	13,265.27	16,755.01	19,864.94	21,577.95	16,194.24	11,051.60	8,429.26	2,339.13
CH0043088647	62816	26,438.17	954.21	643.92	813.32	964.28	1,047.43	786.10	536.46	409.17	113.54
CH0043088654	62816	28,122.83	1,015.01	684.95	865.14	1,025.72	1,114.18	836.19	570.65	435.24	120.78
CH0043088647	62817	3,965.73	143.13	96.58	121.99	144.64	157.11	117.91	80.47	61.37	17.03
CH0043088654	62817	4,687.14	169.16	114.15	144.19	170.95	185.69	139.36	95.10	72.54	20.13
CH0043088647	62818	81,958.32	2,958.06	1,996.15	2,521.29	2,989.27	3,247.05	2,436.91	1,663.04	1,268.43	351.99
CH0043088654	62818	89,055.63	3,214.22	2,169.02	2,739.63	3,248.14	3,528.23	2,647.94	1,807.06	1,378.27	382.47
XS0269969027	62818	171,158.53	6,177.50	4,168.70	5,265.37	6,242.69	6,781.02	5,089.15	3,473.04	2,648.95	735.08
XS0335528666	62818	652,341.65	23,544.50	15,888.29	20,058.08	23,792.96	25,844.70	19,396.43	13,236.90	10,096.03	2,801.67
CH0043088647	62819	3,965.73	143.13	96.58	121.99	144.64	157.11	117.91	80.47	61.37	17.03
CH0043088654	62819	4,687.14	169.16	114.15	144.19	170.95	185.69	139.36	95.10	72.54	20.13
CH0043088647	62820	46,266.79	1,669.87	1,126.86	1,423.31	1,687.49	1,833.01	1,375.67	938.81	716.05	198.70
CH0043088654	62820	50,621.10	1,827.03	1,232.91	1,557.26	1,846.31	2,005.52	1,505.14	1,027.17	783.44	217.40
XS0335528666	62820	97,991.23	3,536.72	2,386.65	3,014.51	3,574.05	3,882.25	2,913.62	1,988.37	1,516.57	420.85
CH0043088647	62821	31,725.80	1,145.05	772.70	975.98	1,157.14	1,256.92	943.32	643.75	491.00	136.25
CH0043088654	62821	33,747.40	1,218.02	821.94	1,038.17	1,230.87	1,337.01	1,003.43	684.78	522.29	144.93
XS0269969027	62821	56,093.97	2,024.55	1,366.21	1,725.62	2,045.92	2,222.35	1,667.87	1,138.22	868.14	240.91
XS0335528666	62821	572,548.78	20,664.59	13,944.87	17,613.40	20,882.66	22,683.44	17,023.90	11,617.79	8,861.11	2,458.97
XS0208459023	63450	326,330.74	-	7,948.02	10,038.93	11,902.30	12,928.66	9,702.95	6,621.68	5,050.47	1,401.51

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Schedule 3

LBT DISTRIBUTIONS

ISIN	ISIN CCY	Principal / Notional Amount	8-May-13	28-Oct-13	28-Apr-14	27-Oct-14	28-Apr-15	29-Oct-15
XS0351261630	USD	500,000.00	61,284.87	24,940.41	27,003.67	20,681.52	13,925.55	10,710.39
XS0231181222	EUR	450,000.00	44,988.73	17,624.77	18,943.13	15,661.47	12,547.15	9,129.25
FI0008903000	EUR	50,000.00	5,221.99	2,045.76	2,198.79	1,817.88	1,456.39	1,059.66
FI0008903000	EUR	300,000.00	31,331.91	12,274.58	13,192.74	10,907.26	8,738.33	6,357.97
FI0008903000	EUR	50,000.00	5,221.99	2,045.76	2,198.79	1,817.88	1,456.39	1,059.66
FI0008903000	EUR	350,000.00	36,553.90	14,320.34	15,391.52	12,725.14	10,194.71	7,417.63
FI0008903000	EUR	50,000.00	5,221.99	2,045.76	2,198.79	1,817.88	1,456.39	1,059.66
CH0027120689	EUR	1,019,000.00	120,542.45	47,223.67	50,756.07	41,963.23	33,618.73	24,455.99
CH0027120648	EUR	1,303,000.00	157,730.29	61,792.37	66,414.52	54,909.06	43,990.25	32,001.69
XS0269969027	EUR	454,000.00	51,731.65	20,266.37	21,782.33	18,008.82	14,427.72	10,497.55
XS0302350888	EUR	1,125,000.00	136,632.47	53,527.09	57,530.99	47,564.48	38,106.17	27,725.88
XS0274443422	EUR	1,072,000.00	113,987.85	44,655.85	47,996.17	39,681.44	31,790.69	23,130.77
XS0258901759	EUR	706,000.00	91,392.84	35,804.03	38,482.22	31,815.67	25,489.04	18,545.71
XS0286018758	EUR	1,035,000.00	141,179.05	55,308.26	59,445.39	49,147.24	39,374.19	28,648.49
XS0258901759	EUR	714,000.00	92,428.45	36,209.74	38,918.28	32,176.19	25,777.87	18,755.86
XS0332050078	EUR	1,028,000.00	92,607.10	36,279.73	38,993.50	32,238.37	25,827.69	18,792.11
XS0346707903	EUR	484,000.00	57,275.02	22,438.04	24,116.44	19,938.57	15,973.74	11,622.42
XS0349530823	EUR	95,000.00	11,338.41	4,441.93	4,774.20	3,947.13	3,162.23	2,300.83
XS0332050078	EUR	57,000.00	5,134.83	2,011.62	2,162.09	1,787.54	1,432.08	1,041.98
XS0346707903	EUR	315,000.00	37,276.10	14,603.27	15,695.62	12,976.55	10,396.13	7,564.18
XS0349530823	EUR	516,000.00	61,585.47	24,126.70	25,931.42	21,439.13	17,175.91	12,497.11
XS0348560524	EUR	978,000.00	127,228.24	49,842.90	53,571.21	44,290.69	35,483.38	25,817.55
XS0208459023	EUR	170,000.00	20,385.97	7,986.40	8,583.79	7,096.76	5,685.55	4,136.78
XS0208459023	EUR	500,000.00	59,958.73	23,489.41	25,246.45	20,872.83	16,722.21	12,167.01
XS0211093041	EUR	500,000.00	62,071.68	24,317.18	26,136.14	21,608.39	17,311.51	12,595.78
XS0346438657	USD	889,000.00	117,881.76	47,973.00	51,941.70	39,781.01	26,785.86	20,601.49

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XS0165737659	EUR	690,000.00	-	33,497.08	36,002.70	29,765.69	23,846.71	17,350.76
XS0211093041	EUR	400,000.00	49,657.35	19,453.75	20,908.91	17,286.71	13,849.21	10,076.62
XS0292528311	EUR	1,083,333.33	140,746.50	55,138.81	59,263.26	48,996.66	39,253.55	28,560.71
XS0292528311	EUR	196,166.67	25,485.94	9,984.36	10,731.21	8,872.16	7,107.91	5,171.69
XS0368699681	USD	2,610,000.00	-	-	-	106,804.31	71,914.85	55,311.00
XS0200284247	EUR	1,452,000.00	174,230.54	68,256.50	73,362.18	60,653.12	48,592.10	35,355.39
XS0286239925	EUR	1,113,000.00	138,475.22	54,249.01	58,306.91	48,205.98	38,620.10	28,099.82
XS0383013066	USD	2,000,000.00	136,976.90	55,743.93	60,355.50	46,224.97	31,124.79	23,938.63
XS0326085742	EUR	726,000.00	75,676.00	29,646.81	31,864.43	26,344.32	21,105.69	15,356.41
XS0205437527	USD	1,800,000.00	202,532.76	82,422.46	89,241.08	68,347.80	46,020.81	35,395.43
XS0332025120	USD	600,000.00	71,694.58	29,176.73	31,590.45	24,194.44	16,290.91	12,529.63
XS0338754525	USD	800,000.00	96,100.05	39,108.75	42,344.12	32,430.44	21,836.48	16,794.83
XS0340592681	USD	2,020,000.00	240,429.52	97,844.88	105,939.35	81,136.64	54,631.96	42,018.42
XS0347872128	USD	1,200,000.00	146,379.10	59,570.24	64,498.35	49,397.88	33,261.21	25,581.80
XS0349904689	USD	580,000.00	72,161.95	29,366.93	31,796.39	24,352.16	16,397.11	12,611.31
XS0365475531	USD	1,550,000.00	189,356.57	77,060.29	83,435.32	63,901.29	43,026.84	33,092.71
XS0340592681	USD	1,150,000.00	136,878.19	55,703.77	60,312.01	46,191.65	31,102.36	23,921.38
XS0200284247	EUR	545,000.00	65,396.45	25,619.69	27,536.08	22,765.81	18,238.77	13,270.45
XS0231181222	EUR	850,000.00	84,978.72	33,291.24	35,781.47	29,582.79	23,700.18	17,244.14
XS0238228901	EUR	750,000.00	74,666.25	29,251.23	31,439.26	25,992.81	20,824.08	15,151.51
XS0336623433	USD	1,120,000.00	-	-	60,587.10	46,402.34	31,244.22	24,030.49
XS0328596316	USD	1,388,000.00	161,892.33	65,883.48	71,333.87	54,633.06	36,786.23	28,292.95
XS0336952337	USD	3,320,000.00	-	-	188,184.02	144,126.04	97,044.79	74,638.89
XS0349530823	EUR	25,000.00	2,983.79	1,168.93	1,256.37	1,038.72	832.17	605.48
XS0346707903	EUR	20,000.00	2,366.74	927.19	996.55	823.91	660.07	480.27
XS0332050078	EUR	4,000.00	360.34	141.17	151.73	125.44	100.50	73.12
XS0292248977	USD	750,000.00	86,009.40	35,002.27	37,897.93	29,025.20	19,543.62	15,031.35
FI0008903000	EUR	100,000.00	10,443.97	4,091.53	4,397.58	3,635.75	2,912.78	2,119.32
XS0301335286	USD	759,000.00	85,780.53	34,909.13	37,797.08	28,947.96	19,491.61	14,991.34
XS0330867689	USD	500,000.00	58,536.72	23,822.03	25,792.77	19,754.12	13,301.10	10,230.11
CH0043088647	EUR	74,000.00	9,620.12	3,768.77	4,050.68	3,348.95	2,683.01	1,952.12

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CH0043088654	USD	114,000.00	13,396.51	5,451.83	5,902.84	4,520.86	3,044.04	2,341.56
CH0043088647	EUR	52,000.00	6,760.08	2,648.33	2,846.43	2,353.32	1,885.36	1,371.76
CH0043088654	USD	80,000.00	9,401.06	3,825.84	4,142.35	3,172.53	2,136.17	1,643.20
CH0043088647	EUR	377,000.00	49,010.59	19,200.37	20,636.59	17,061.56	13,668.83	9,945.26
CH0043088654	USD	581,000.00	68,275.20	27,785.19	30,083.79	23,040.52	15,513.94	11,933.74
CH0043088647	EUR	20,000.00	2,600.03	1,018.59	1,094.78	905.12	725.14	527.61
CH0043088654	USD	30,000.00	3,525.40	1,434.69	1,553.38	1,189.70	801.06	616.20
CH0043088647	EUR	3,000.00	390.00	152.79	164.22	135.77	108.77	79.14
CH0043088654	USD	5,000.00	587.57	239.12	258.90	198.28	133.51	102.70
CH0043088647	EUR	62,000.00	8,060.10	3,157.62	3,393.82	2,805.88	2,247.92	1,635.56
CH0043088654	USD	95,000.00	11,163.76	4,543.19	4,919.04	3,767.38	2,536.70	1,951.30
XS0269969027	EUR	119,000.00	13,559.62	5,312.11	5,709.46	4,720.37	3,781.71	2,751.56
XS0335528666	EUR	466,000.00	44,130.60	17,288.59	18,581.80	15,362.74	12,307.82	8,955.12
CH0043088647	EUR	3,000.00	390.00	152.79	164.22	135.77	108.77	79.14
CH0043088654	USD	5,000.00	587.57	239.12	258.90	198.28	133.51	102.70
CH0043088647	EUR	35,000.00	4,550.05	1,782.53	1,915.86	1,583.96	1,268.99	923.30
CH0043088654	USD	54,000.00	6,345.72	2,582.44	2,796.08	2,141.46	1,441.91	1,109.16
XS0335528666	EUR	70,000.00	6,629.06	2,597.00	2,791.26	2,307.71	1,848.81	1,345.19
CH0043088647	EUR	24,000.00	3,120.04	1,222.30	1,313.74	1,086.15	870.16	633.12
CH0043088654	USD	36,000.00	4,230.48	1,721.63	1,864.06	1,427.64	961.28	739.44
XS0269969027	EUR	39,000.00	4,443.91	1,740.94	1,871.17	1,547.01	1,239.39	901.77
XS0335528666	EUR	409,000.00	38,732.65	15,173.89	16,308.92	13,483.61	10,802.36	7,859.75
XS0208459023	EUR	225,000.00	26,981.43	10,570.24	11,360.90	9,392.77	7,525.00	5,475.15

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Schedule 4

Proofs of Claim

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